

FIG. I

PMM/ROLLING SPOT CURRENCY LINK

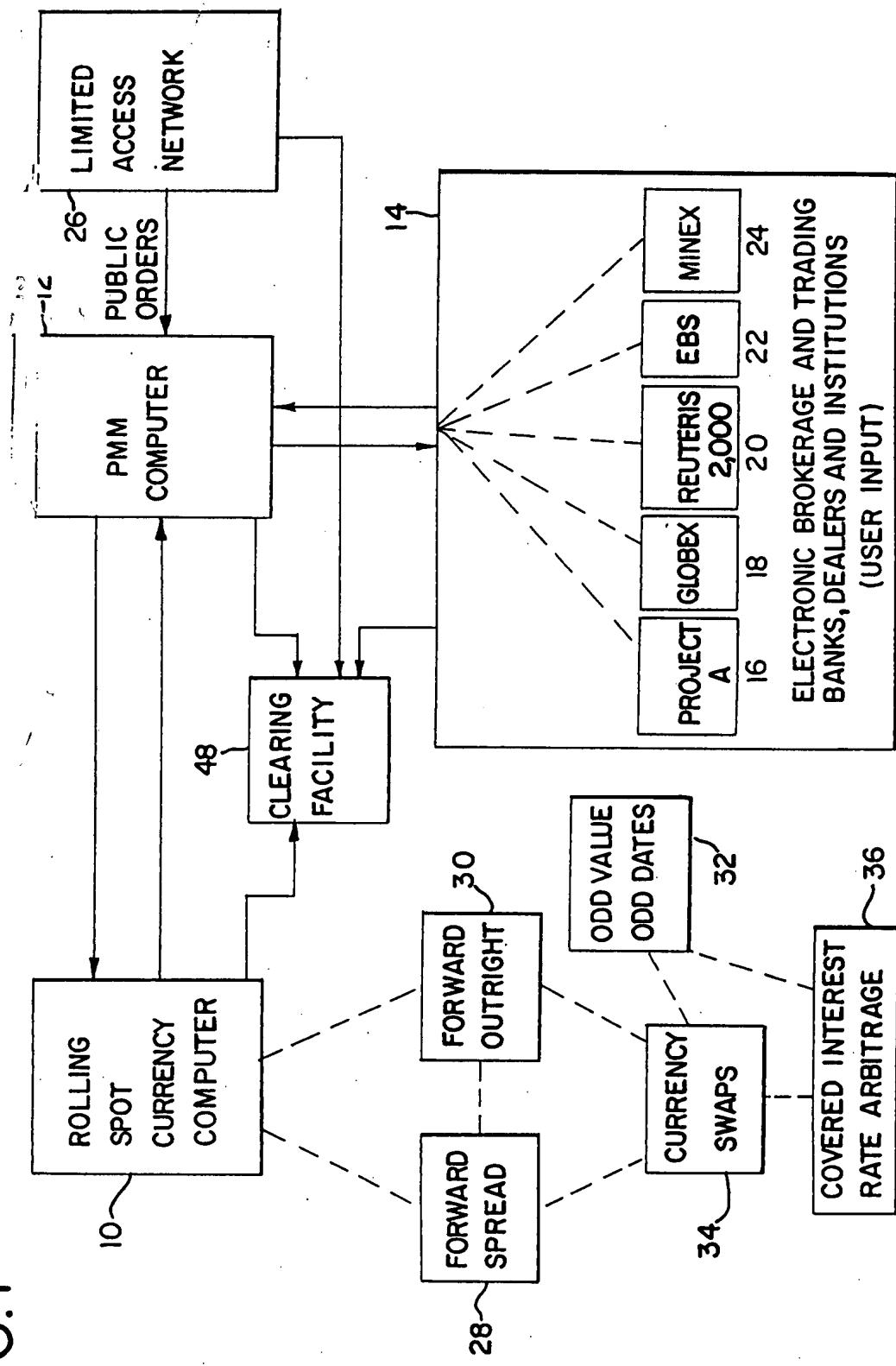
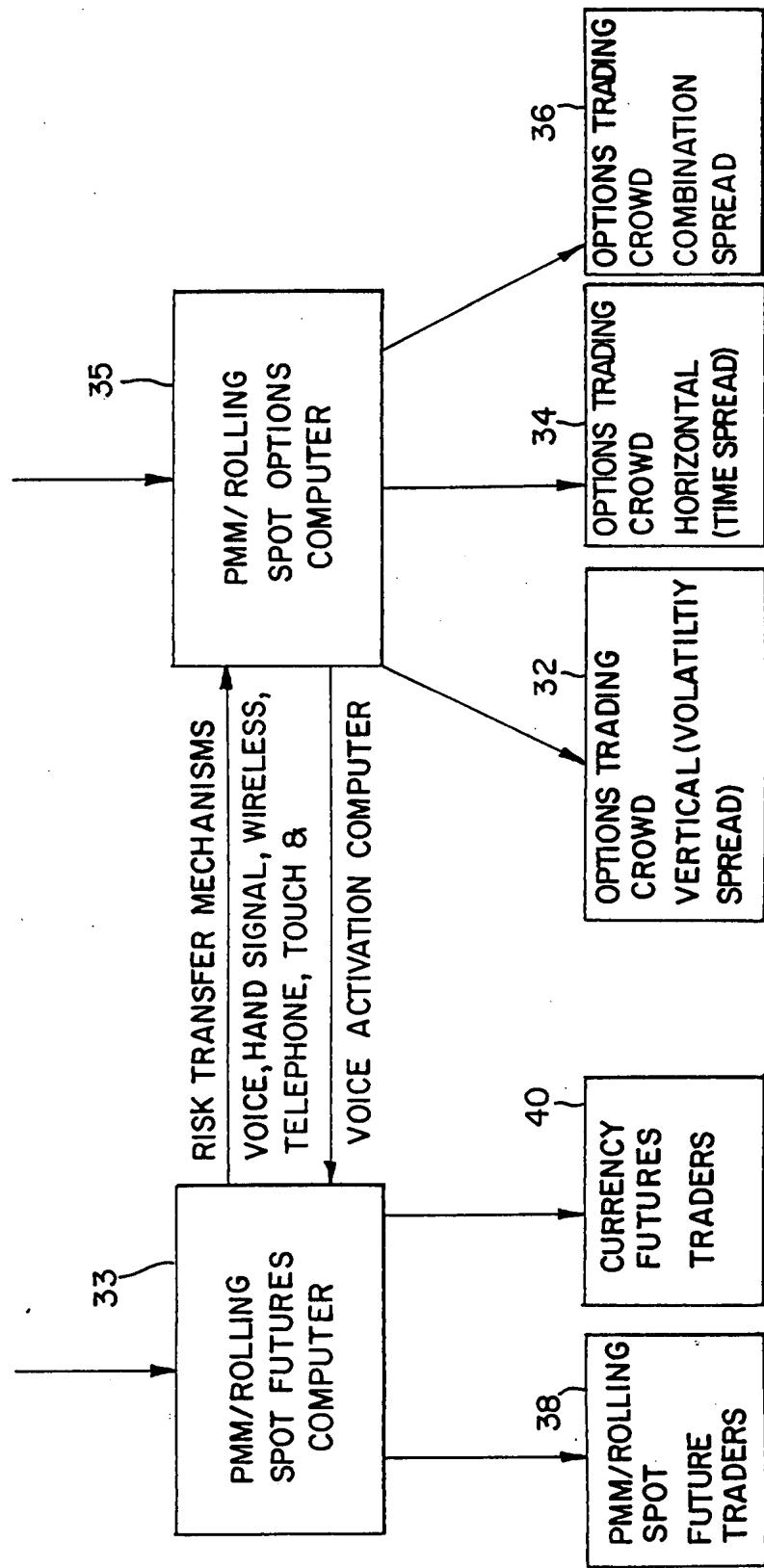


FIG. 2

RISK TRANSFER UNDER THE
PMM/ROLLING SPOT LINK

INCOMING PRIMARY BANK ORDER
BUY/SELL

INCOMING SECONDARY BANK ORDER
FOR OPTION HEDGE



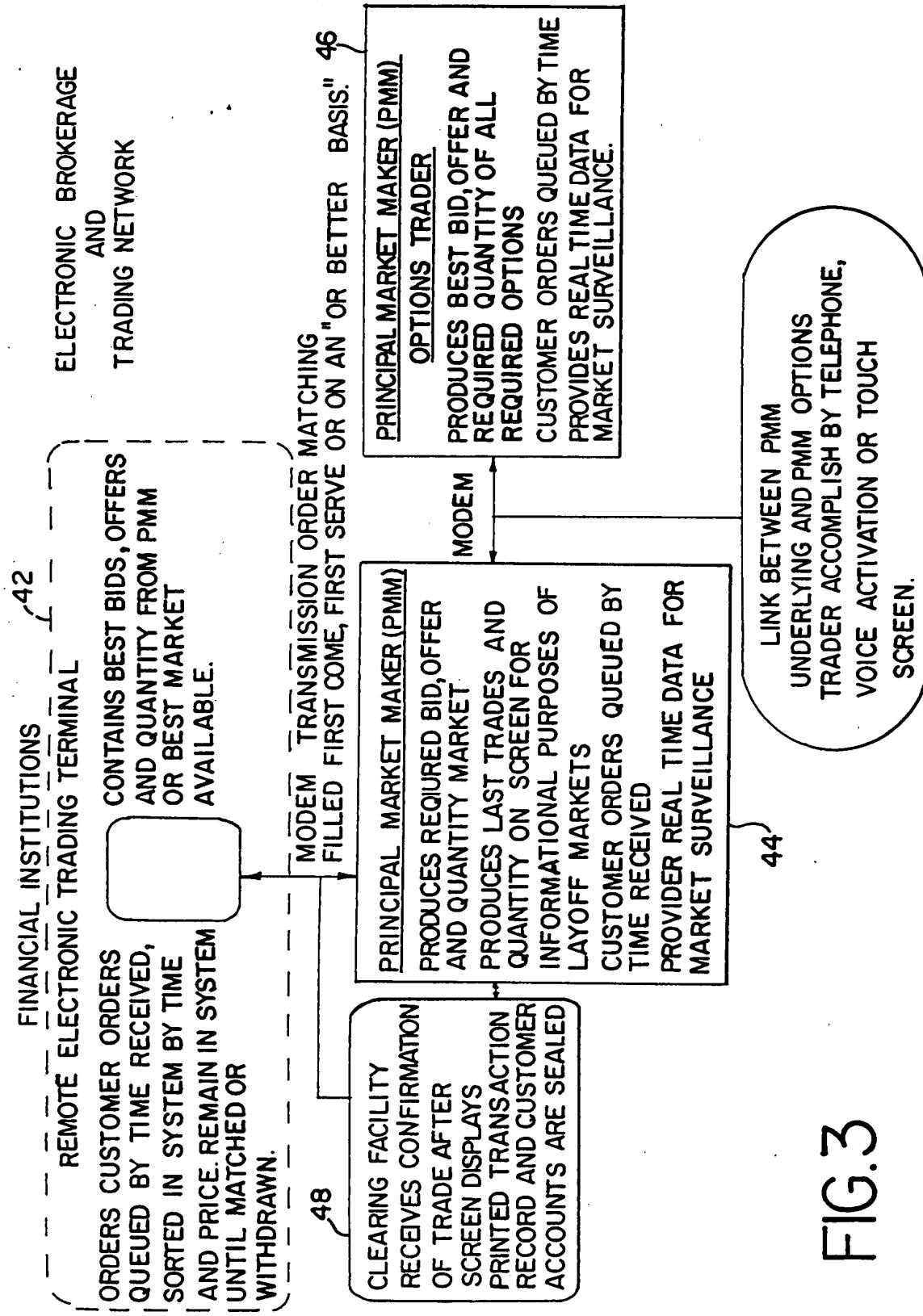


FIG. 3

FIG. 4

INBOUND ORDER TO PMM WORKSTATION

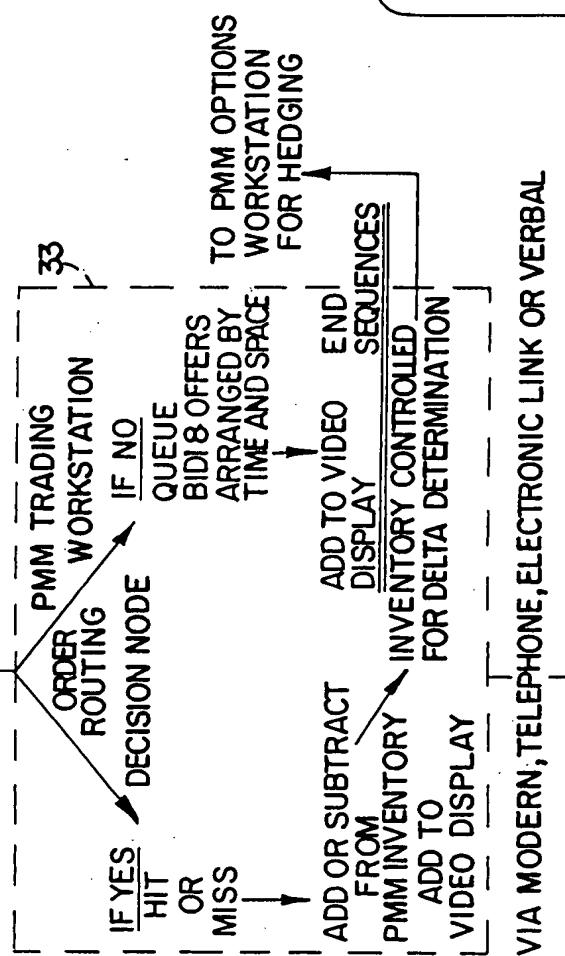
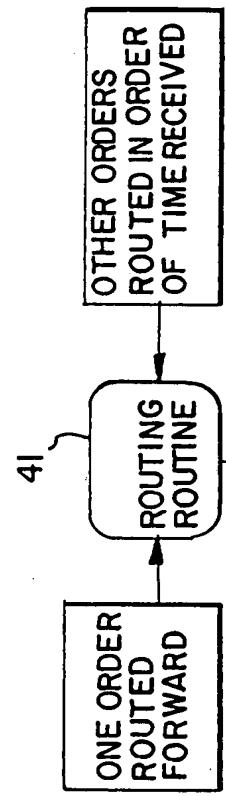
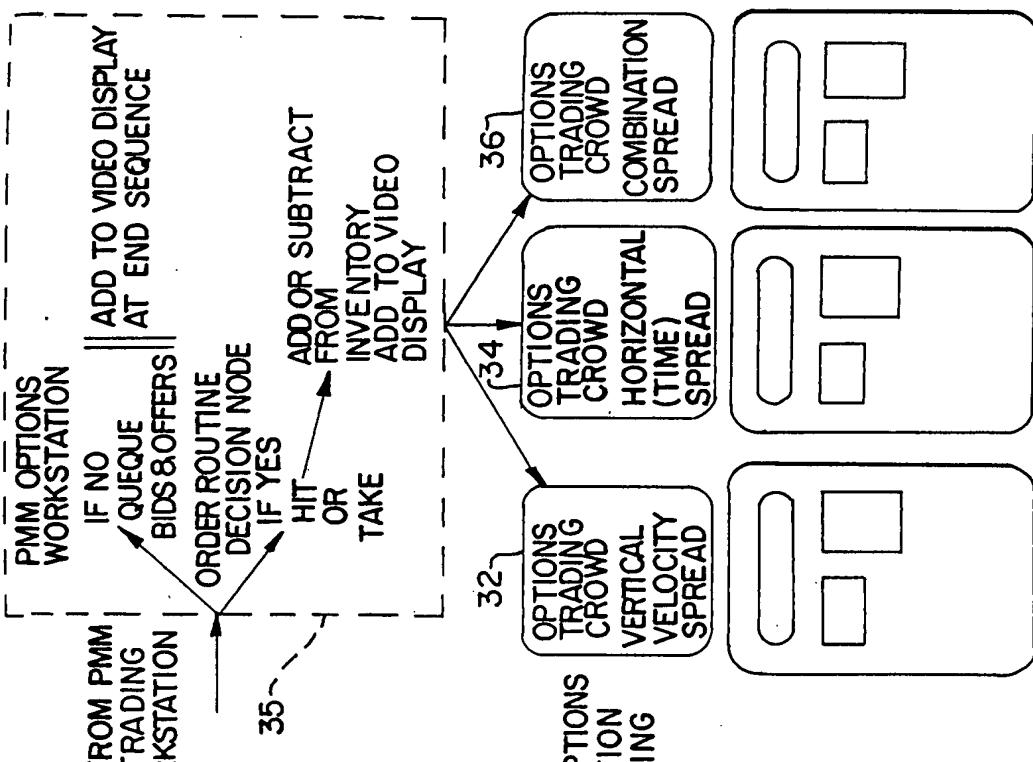


FIG. 5

INBOUND ORDER TO PMM OPTIONS WORKSTATION

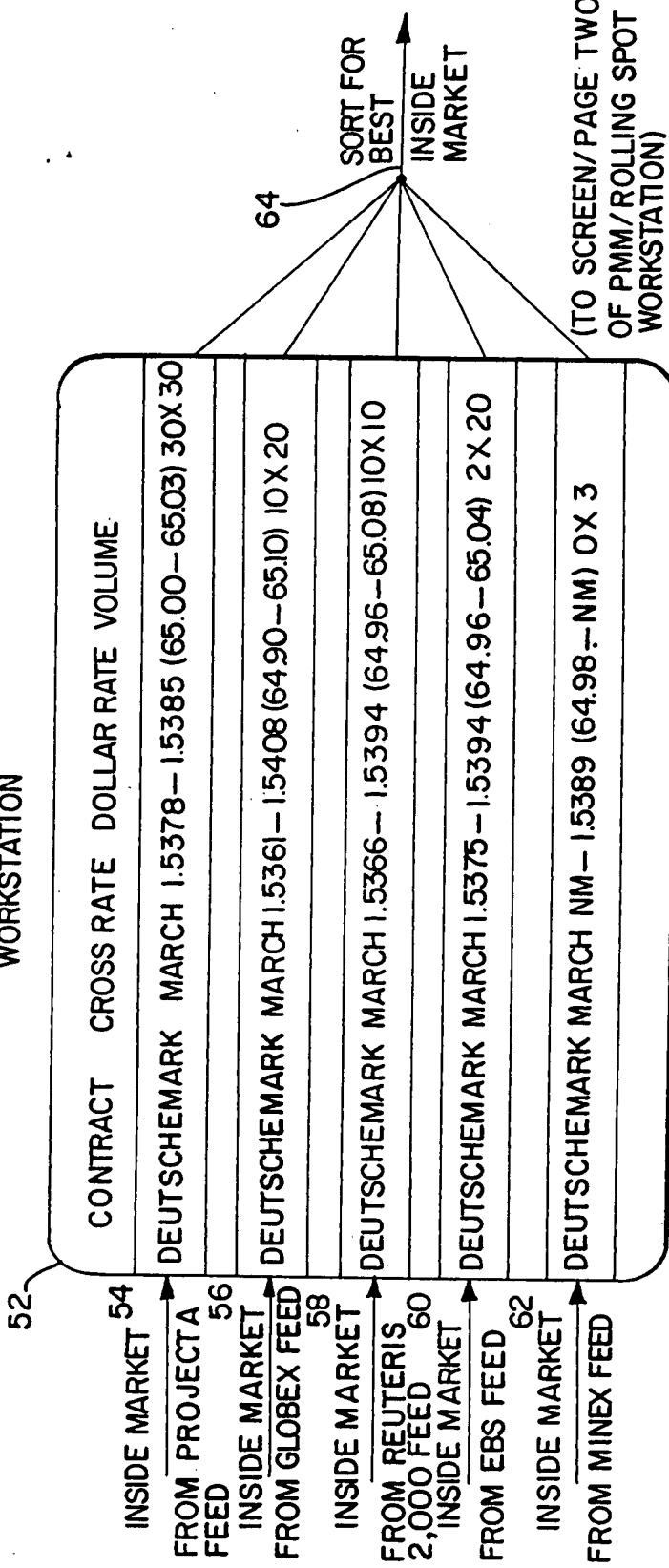


VIA MODERN, TELEPHONE, ELECTRONIC LINK OR VERBAL

FUTURES AND INNERBANK MARKET

FIG. 6

IMPLEMENTATIONAL VIEW OF THE PMM/ROLLING SPOT LINK WORKSTATION



THIS SUPPLEMENTAL SCREEN CAN TAKE UP TO EIGHT LINES. IT MAY BE INTERGRATED WITH SCREEN. TWO TO ENABLE ONLY ONE SCREEN AND BE USED FOR BACKUP PURPOSES ONLY

FIG.

IMPLEMENTATIONAL VIEW OF PMM/ROLLING SPOT LINK WORKSTATION AUTOMATED BROKERAGE SCREEN

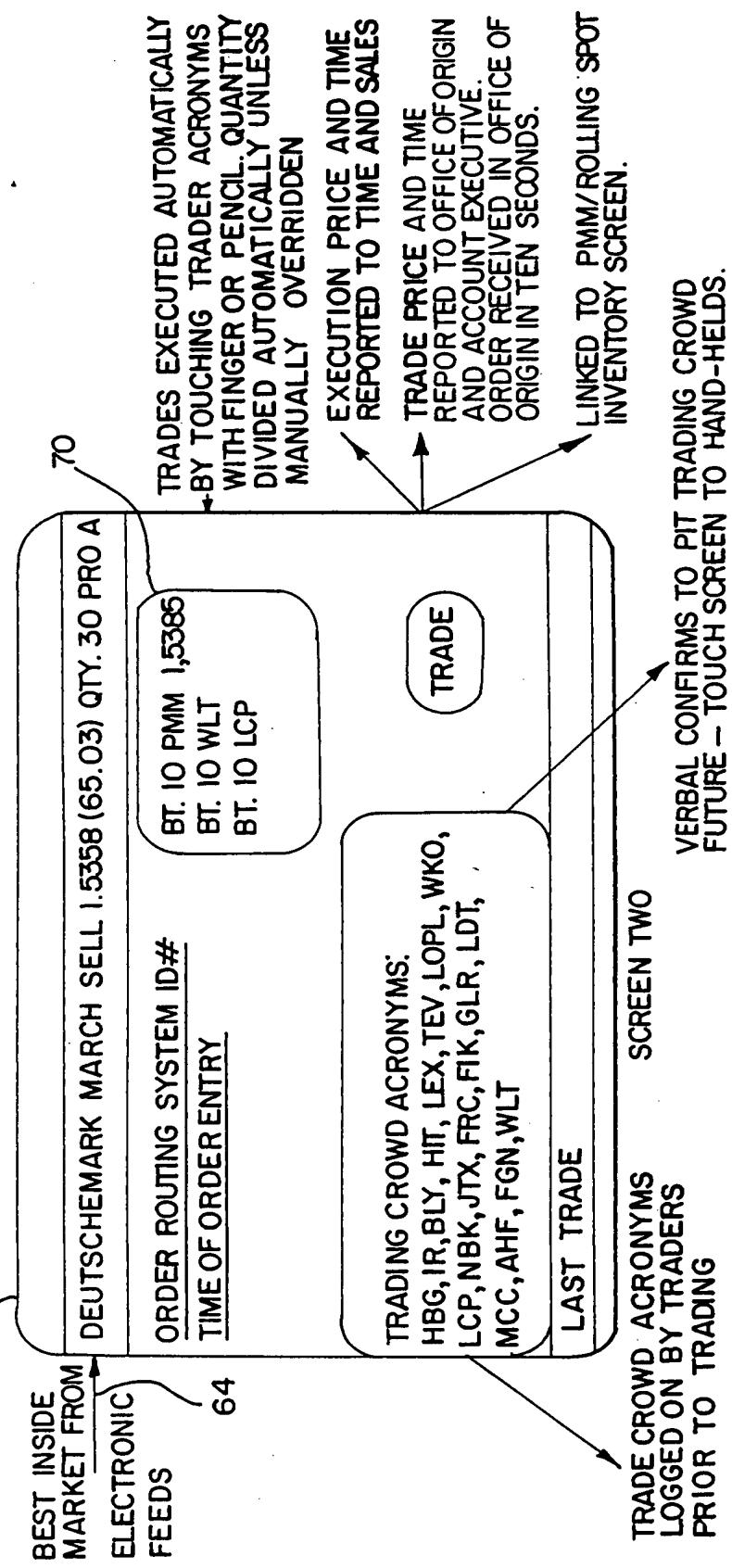


FIG. 8

IMPLEMENTATIONAL VIEW OF PMM/ROLLING SPOT LINK WORKSTATION TRADING AND RISK MANAGEMENT SCREEN

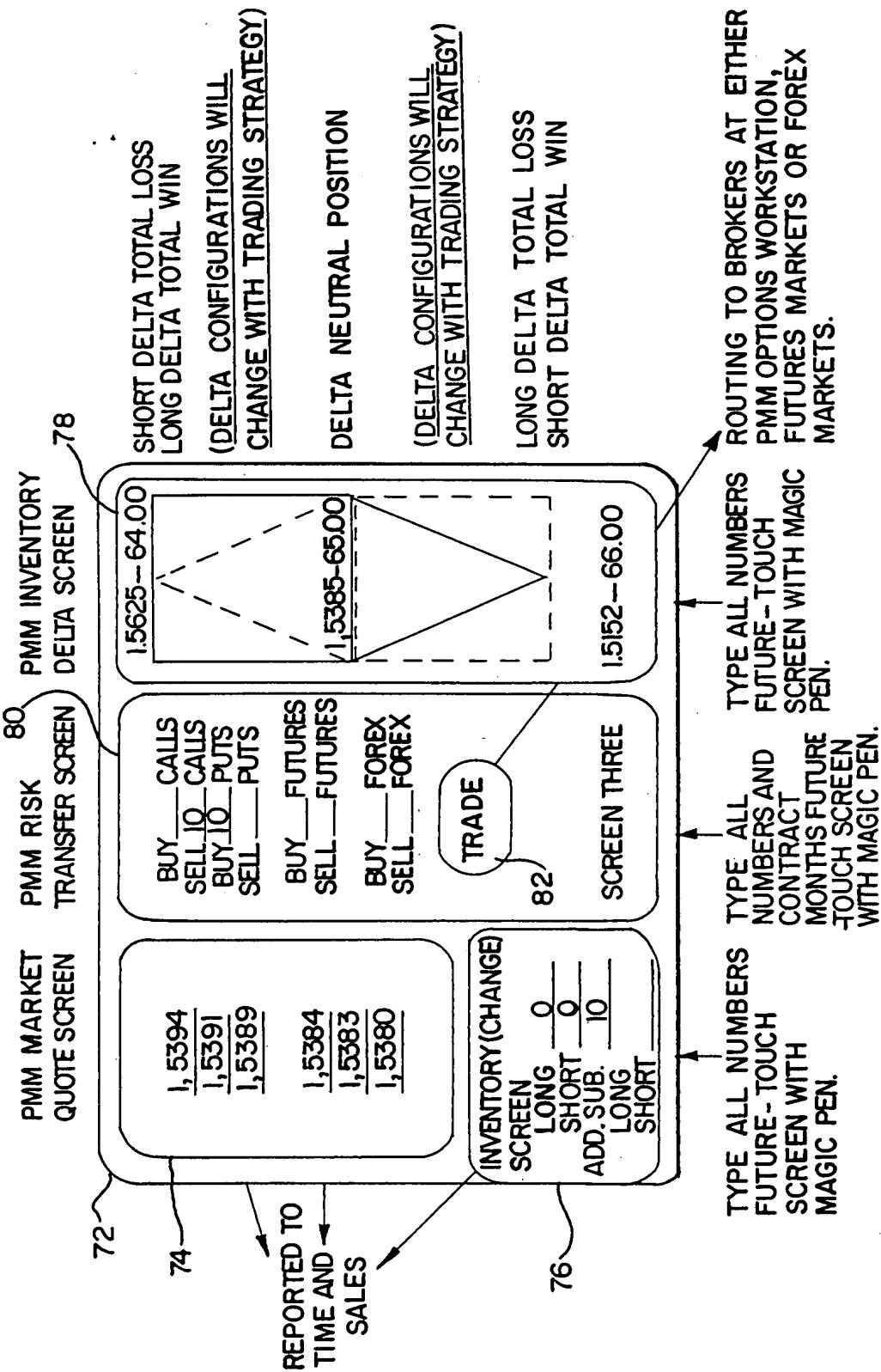


FIG. 9

IMPLEMENTATIONAL VIEW OF
PMM/ROLLING SPOT LINK OPTIONS WORKSTATION TRADING AND RISK
MANAGEMENT SCREEN

OPTIONS PMM RISK OPTIONS PMM INVENTORY
MARKET QUOTE TRANSFER SCREEN DELTA SCREEN

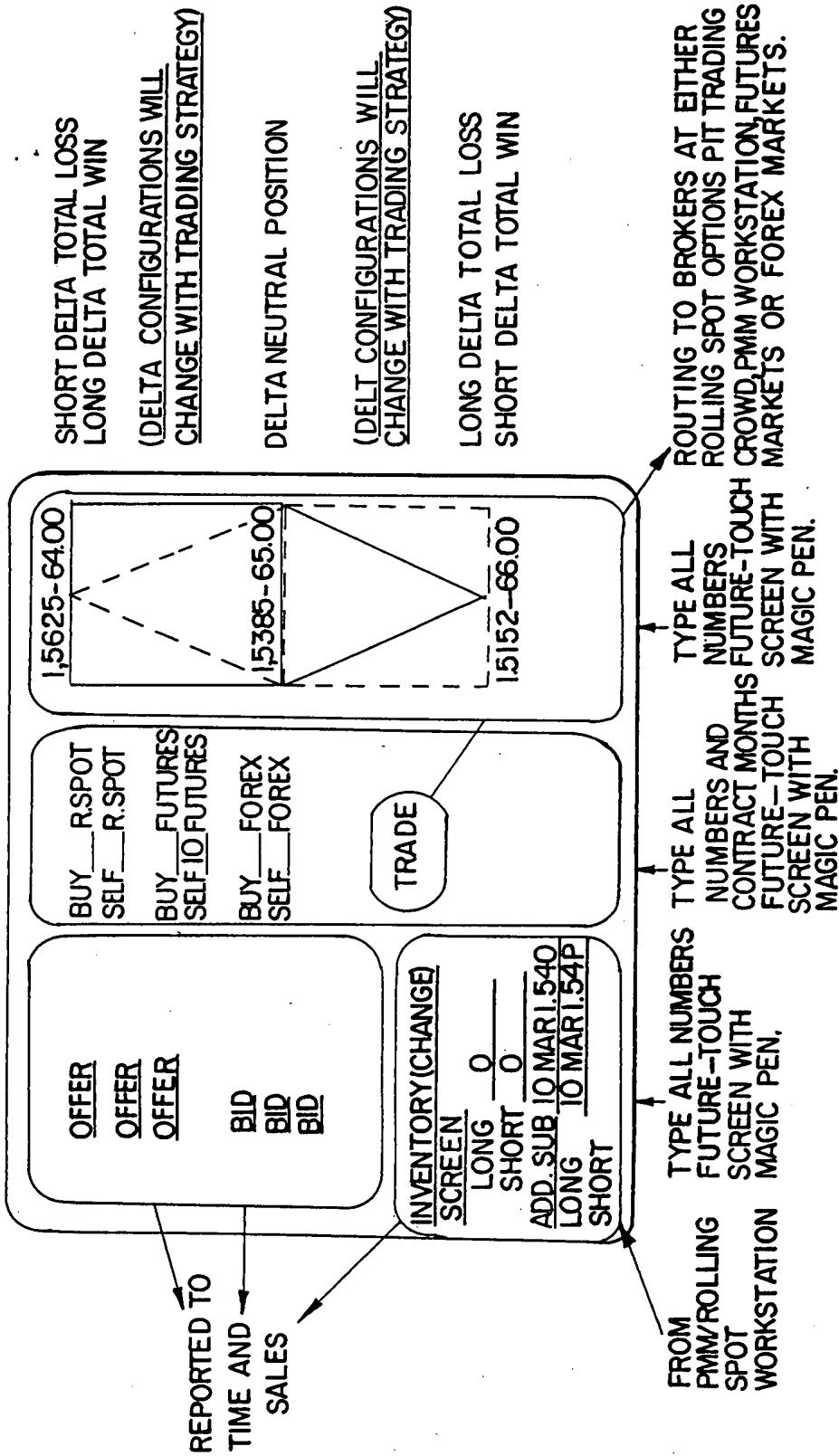


FIG.10

IMPLEMENTATIONAL VIEW OF
PMM/ROLLING SPOT OPTIONS LINK WORKSTATION AUTOMATED
BROKERAGE SCREEN

